



## MARKET ANNOUNCEMENT

5 June 2007

### Monthly Trading Volumes for May 2007

ASX Limited (ASX) announces its monthly trading information for ASX and SFE-traded markets for May 2007.

A number of daily and monthly turnover records were observed in the cash and futures markets during the month.

On ASX-traded markets, the total value of cash market trades for May was a record \$148 billion, an increase of 14% on the previous monthly value record set in March 2007.

The average daily cash market volume for the month was a record 251,067 trades, an increase of 4.5% on the previous record set in April 2007. The average daily cash market value for May was also a record at \$6.44 billion, an increase of 6% on the previous record set in April 2007.

A new monthly volume record for ASX-traded options was set of 2.4 million contracts traded in May. This is an increase of 1.5% on the previous highest monthly total set in September 2005.

On SFE-traded markets, the second highest volume for a non-roll month of 6,591,921 futures and options contracts traded in May, representing a notional value of \$3.3 trillion. For the previous corresponding period, a total of 6,322,088 contracts traded in May 2006 with a notional value of \$2.6 trillion. The highest volume for a non-roll month was achieved in August 2006 with 6,840,127 contracts, representing a notional value of \$2.97 trillion.

A new daily volume record was set for 3 Year Bonds Intra-Day Options of 24,281 contracts, with a notional value of \$2.4 billion, on 16 May. This is a 7.95% increase on the previous daily volume record set earlier in the year on 24 January 2007.

There was a record month-end open interest across the suite of d-cypha SFE electricity futures and options contracts of 35,130 contracts with a notional value of \$5.9 billion. This represents an increase of 10% on the previous month-end record set in March 2007.

ASX's trading systems - CLICK XT for ASX-traded volumes and SYCOM for SFE-traded volumes – facilitated the record levels and delivered 100% system availability to market participants throughout May.

The activity statement for ASX and SFE-traded markets for May 2007 is attached.

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	May 2007	May 2006	May 2007 Financial YTD	May 2006 Financial YTD
<b>ASX Markets</b>				
<b>Total Trading Days</b>	23	23	232	232
<b>Cash Market Volume</b>				
Total Trades (million)	5.775	3.641	43.150	28.464
Increase on PCP	59%		52%	
Average Daily Trades (thousand)	251	158	186	123
Increase on PCP	59%		52%	
<b>Cash Market Value (including value of crossed trades)</b>				
Total Value (billion)	148.011	106.840	1,179.910	888.928
Increase on PCP	39%		33%	
Average Daily Value (million)	6.435	4.645	5.086	3.832
Increase on PCP	39%		33%	
<b>Cash Market Behaviour Statistics</b>				
Percentage of Turnover over \$2.679m (%) - capped at \$75	12%	8%	10%	9%
Percentage of Turnover crosses (%)	33%	30%	32%	32%
Note - Cash Market includes equity, warrant and interest rate market transactions				
<b>Options Volume</b>				
Total Options Contracts (million)	2.404	2.356	20.562	21.071
Increase on PCP	2%		-2%	
Average Daily Contracts (thousand)	105	102	89	91
Increase on PCP	2%		-2%	
<b>SFE Markets</b>				
<b>Total Trading Days</b>	23	23	234	234
<b>Exchange Volume</b>				
Total Contracts (million)	6.592	6.322	76.190	63.868
Increase on PCP	4%		19%	
Average Daily Contracts (thousand)	287	275	326	273
Increase on PCP	4%		19%	
<b>Futures Volume</b>				
Total Contracts (million)	6.242	5.888	72.590	60.417
Increase on PCP	6%		20%	
Average Daily Contracts (thousand)	271	256	310	258
Increase on PCP	6%		20%	
<b>Options Volume</b>				
Total Contracts (million)	0.349	0.434	3.600	3.451
Increase on PCP	-19%		4%	
Average Daily Contracts (thousand)	15	19	15	15
Increase on PCP	-19%		4%	